THE 26th CONFERENCE of the ROMANIAN SOCIETY of PROBABILITY and STATISTICS
May 23-24, 2025,
at the **University of Bucharest, Faculty of Mathematics and Computer Science** *(www.fmi.unibuc.ro)*

	Friday, May 23rd, 2025 **Simion Stoilow Amphiteather (1st floor)**			**Saturday, May 24th, 2025** **Simion Stoilow Amphiteather (1st floor)**	
8:30-8:50	**Registration**		9:00-9:40	Arnulf JENTZEN *(CUHK-Shenzhen, China, and University of Munster, Germany)*	
8:50-9:00	**Opening**		9:40-10:20	Oana LANG *(University Babes-Bolyai, Romania)*	
9:00-9:40	Radu CRAIU *(University of Toronto, Canada)*		10:20-10:50	**Coffee Break**	
9:40-10:20	Mark PODOLSKIJ *(University of Luxembourg, Luxembourg)*		10:50-11:30	Salim BOUZEBDA *(University of Technology of Compiègne, France)*	
10:20-10:50	**Coffee Break**		11:30-12:10	Eduard ROTHENSTEIN *(University A. I. Cuza, Romania)*	
10:50-11:30	Alexandre RICHARD *(CentraleSupelec, France)*		12:10-12:50	Andreas MAKRIDES *(University of the Aegean, Greece)*	
11:30-12:10	Gugliemo D'AMICO *(University „G. d'Annunzio" of Chieti-Pescara, Italy)*		12:50-14:10	**Lunch**	
12:10-12:50	Ioana CIOTIR *(INSA de Rouen, France)*			**Parallel session: Probability** **Simion Stoilow Amphiteather (1st floor)**	**Parallel session: Statistics** **Room 120**
12:50-14:30	**Lunch**		14:10-14:30	Ioana FLONDOR *(National University of Science and Technology Politechnica Bucharest, Romania)*	Alex KARAGRIGORIU *(University of Piraeus, Greece)*
14:30-15:30	**General meeting of SPSR**		14:30-14:50	Horia-George GEORGESCU *(National University of Science and Technology Politechnica Bucharest, Romania)*	Eugen PIRCALABELU *(UCLouvain, Belgium)*
	Parallel session: Probability **Simion Stoilow Amphiteather (1st floor)**	**Parallel session: Statistics** **Room 120**	14:50-15:10	Tushar VAIDYA *(Nanyang Technological University, Singapore)*	Marius RADULESCU *(Romanian Academy, Romania)*
15:30-15:50	Vlad MARGARINT *(University of North Carolina at Charlotte, USA)*	Filippo PETRONI *(Università G. d'Annunzio, Chieti-Pescara, Italy)*	15:10-15:30	Alexandra ANDRICIUC *(University of Bucharest, Romania)*	Petru CARAIANI *(Bucharest University of Economic Studies, Romania)*
15:50-16:10	Cristina ANTON *(Grant MacEwan University, Canada)*	Salvatore VERGINE *(Marche Polytechnic University, Italy)*	15:30-15:50	Manuela-Simona COJOCEA *(University of Bucharest, Romania)*	Iuliana IATAN *(University of Bucharest, Romania)*
16:10-16:30	Alexandru LAZARI *(Vladimir Andrunachievici Institute of Mathematics and Computer Science, Moldavia)*	Giovanni VILLANI *(Department of Economics, University of Bari, Italy)*	15:50-16:10	**Coffee Break**	
16:30-16:50	Mihaela PRICOP-JECKSTADT *(National University of Science and Technology Politechnica Bucharest, Romania)*	Riccardo DE BLASIS *(Marche Polytechnic University, Italy)*	16:10-16:50	Apostolos BATSIDIS *(University of Ioannina, Greece)*	
16:50-17:10	Dragos-Patru COVEI *(The Bucharest University of Economic Studies, Romania)*	Antonio DI BARI (University of Campania "L. Vanvitelli", Italy)	16:50-17:30	Polychronis ECONOMOU *(University of Patras, Greece)*	
17:10-17:40	**Coffee Break**				
17:40-18:00	Vasile STANCIULESCU *(Romania)*	Razvan-Cornel SFETCU *(University of Bucharest, Romania)*			
18:00-18:20	Gabriel ISTRATE *(University of Bucharest, Romania)*	Ionut BEBU *(The George Washington University, USA)*			
18:20-18:40	Florentina SUTER *(University of Bucharest and Romanian Academy, Romania)*	Vlad Stefan BARBU *(University of Rouen - Normandy, France & "Vladimir Trebici" Center for Demographic Research, NIER, Romanian Academy, Romania)*			

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8:30-8:50	**Registration**		9:00-9:40	*Chair: Ionel Popescu* Arnulf JENTZEN *On stochastic optimization and the Adam optimizer: Divergence, convergence rates, and acceleration techniques*	
8:50-9:00	**Opening**		9:40-10:20	Oana LANG *Euler Equations Driven by Fractional Transport Noise*	
9:00-9:40	*Chair: Ciprian Tudor* Radu CRAIU *Living on the Edge: An Unified Approach to Antithetic Sampling*		10:20-10:50	**Coffee Break**	
9:40-10:20	Mark PODOLSKIJ *Non-parametric estimation of the interaction force in McKean-Vlasov diffusions*		10:50-11:30	*Chair: Arnulf Jentzen* Salim BOUZEBDA *A nonparametric distribution-free test of independence among continuous random vectors based on L1 -norm*	
10:20-10:50	**Coffee Break**		11:30-12:10	Eduard ROTENSTEIN Determinstic and stochastic variational inequalities driven by generalized reflection on non-convex domains	
10:50-11:30	*Chair: Radu Craiu* Alexandre RICHARD *Regularisation by fractional noise: regularity of the density of SDEs and application to McKean-Vlasov equations*		12:10-12:50	Andreas MAKRIDES *Evaluating Time-Dependent Risks under Dual Discrete-Time Stochastic Processes*	
11:30-12:10	Gugliemo D'AMICO *New results on semi-Markov reward processes: a model motivated by ramp rate limitation policy on wind farms*		12:50-14:10	**Lunch**	
12:10-12:50	Ioana CIOTIR *Stochastic porous media equation with Robin boundary conditions and gravity-driven infiltration*			**Parallel session: Probability** **Simion Stoilow Amphiteather (1st floor)**	**Parallel session: Statistics** **Room 120**
12:50-14:30	**Lunch**		14:10-14:30	*Chair: Ioana Ciotir* Ioana FLONDOR *α-windowed Fourier transform*	*Chair: Aida Toma* Alex KARAGRIGORIU *Statistical Inference for Censored Data under a General Class of Measures*
14:30-15:30	**General meeting of SPSR**		14:30-14:50	Horia-George GEORGESCU *Essential spectra and semigroups of perturbations of generalized SG-hypoelliptic pseudo-differential operators on*	Eugen PIRCALABELU *Directional false discovery rate control via distributed procedures for Gaussian graphical models*
	Parallel session: Probability **Simion Stoilow Amphiteather (1st floor)**	**Parallel session: Statistics** **Room 120**	14:50-15:10	Tushar VAIDYA *Quantum Pathwise Lasso Algorithms*	Marius RADULESCU *Portfolio selection models with transaction costs and initial holdings*
15:30-15:50	*Chair: Mark Podolskij* Vlad MARGARINT *A bridge between Random Matrix Theory and Schramm-Loewner Evolutions*	*Chair: Ionut Bebu* Filippo PETRONI *A reliability finance approach to portfolio optimization*	15:10-15:30	Alexandra ANDRICIUC *Exploring Swarm Convergence: A Mathematical Lens on PSO*	Petru CARAIANI *Investor Sentiment Spillovers and Tail Risk Spillovers*
15:50-16:10	Cristina ANTON *Malliavian differentiablity for stochastic differential equations with locally Lipschitz coefficients*	Salvatore VERGINE *Investing in wind-storage systems for energy communities: a compound real options approach with least-square Monte Carlo*	15:30-15:50	Manuela-Simona COJOCEA *The construction of the Kolmogorov expected value for random variables with applications*	Iuliana IATAN *Function Approximation using Non-neural and Neural Methods*
16:10-16:30	Alexandru LAZARI *Enhanced Methods for Modeling Markov Processes with Final Sequences of States and Related Games*	Giovanni VILLANI *Flexibility to switch project size: A real option application for energy investment valuation*	15:50-16:10	**Coffee Break**	
16:30-16:50	Mihaela PRICOP-JECKSTADT *TBA*	Riccardo DE BLASIS *Renewable energy investments valuation in diverse communities*	16:10-16:50	*Chair: Vlad Stefan Barbu* Apostolos BATSIDIS *Biased samples and weighted distributions: Statistical Inference*	
16:50-17:10	Dragos-Patru COVEI *A Production Planning Problem with Several Regimes Switching*	Antonio DI BARI *Modelling solar energy projects performance through compound exchange options with jump processes*	16:50-17:30	Polychronis ECONOMOU *Biased samples and weighted distributions: Revealing and modeling sampling bias*	
17:10-17:40	**Coffee Break**				
17:40-18:00	*Chair: Vlad Margarint* Vasile STANCIULESCU *Classical solutions or some classes of nonlinear parabolic SPDEs with Neumann boundary conditions*	*Chair: Alex Karagrigoriu* Razvan-Cornel SFETCU *Asymptotic behavior of some fractal divergences*			
18:00-18:20	Gabriel ISTRATE *Conway's Army Percolation*	Ionut BEBU *On Statistical Inference of Competing Risks Failure Times Using Multiple Imputation*			
18:20-18:40	Florentina SUTER *Using Uncertainty Measures to Evaluate Coherent System Reliability Properties*	Vlad Stefan BARBU *On some asymptotic properties of kernel estimators for continuous semi-Markov processes*			